CFTC and ICE commitments of traders reports
Selected indicators

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REUTERS
Data for the week ending 5 Jun 2018
Hedge funds cut net long position in petroleum complex by -72 million bbl to 1,113 million bbl (longs -76mn, shorts -4mn)

Money managers' total long and short positions in Brent, WTI, U.S. gasoline, U.S. heating oil and European gasoil (million bbl)

Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe
Hedge funds have cut combined net long position in petroleum by -298 million bbl over seven most recent weeks

Money managers' weekly net position change in Brent, WTI, U.S. gasoline, U.S. heating oil and Euro gasoil (million bbl)

Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe
Hedge fund ratio of long to short positions in petroleum fell to 7.36 from 7.61 the prior week and record 13.95 on Apr 17.

Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe
Hedge funds cut total long positions in petroleum by -76 million bbl to 1,288 million bbl

Money managers' total long positions in Brent, WTI, U.S. gasoline, U.S. heating oil and European gasoil (million bbl)

Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe
Hedge funds cut short positions in petroleum complex by -4 million bbl to 175 million

Money managers' total short positions in Brent, WTI, U.S. gasoline, U.S. heating oil and European gasoil (million bbl)

Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe
Hedge funds cut combined net long position in Brent+WTI by -33 million bbl to 790 million (longs -39mn, shorts -7mn)
Hedge funds have cut Brent+WTI net long position by -302 million bbl over seven most recent weeks.
Hedge funds’ ratio of long to short positions in Brent+WTI edged up to 6.40 from 6.38 the prior week but well below record 15.00 on Apr 17.

Source: US Commodity Futures Trading Commission, ICE Futures Europe
@JKempEnergy
Hedge funds cut net long position in ICE Brent by -14 million bbl to 438 million bbl (longs -22mn, shorts -8mn)
Hedge funds have cut net long position in ICE Brent by -194 million bbl over last eight weeks
Hedge fund ratio of long to short positions in Brent edged up to 6.74 from 6.36 the prior week but well below record 20.83 on Apr 3

Source: US Commodity Futures Trading Commission
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Hedge funds cut net long position in NYMEX+ICE WTI by -19 million bbl to 352 million (longs -18mn, shorts +1mn)

Money managers' long and short positions in WTI futures and options contracts (million barrels)
(NYMEX WTI and ICE WTI)

Source: CME Group, ICE Futures Europe @JKempEnergy
Hedge funds have cut net long position in NYMEX+ICE WTI by -121 million bbl in total over the last seven weeks.
Hedge fund ratio of long to short positions in NYMEX+ICE WTI fell to 6.03 from 6.40 the prior week and recent high of 12.09 on Mar 20.
Hedge funds trimmed short positions in NYMEX WTI by -1 million bbl to 49 million bbl.
Hedge funds show no signs of significantly increasing short positions in NYMEX WTI, with positions still close to lowest since Jul 2014

Money managers' short positions in NYMEX WTI in 2015-18
Accumulation and liquidation of short positions
Short positions shown negative, contracts of 000 bbl

Source: U.S. Commodity Futures Trading Commission
@JKempEnergy
Hedge funds raised net long position in NYMEX gasoline by -17 million bbl to 108 million bbl (longs -18mn, shorts -2mn)
Hedge fund ratio of long to short positions in gasoline rose to 16.18 from 15.39 the prior week but well below recent high of 29.67 on May 22.
Hedge funds cut net long position in NYMEX heating oil by -12 million bbl to 74 million bbl (longs -9mn, shorts +3mn)
Hedge fund ratio of long to short positions in heating oil fell to 4.79 from 6.13 the prior week and recent high of 9.99 on Jan 2

Source: US Commodity Futures Trading Commission
@JKempEnergy
Hedge funds cut net long position in ICE gasoil by -1.39 million tonnes to 19.70 million tonnes (longs -1.23mn, shorts +0.16mn)
Hedge fund ratio of long to short positions in gasoil fell to 63.43 from a record 134.03 the prior week.

Source: ICE Futures Europe
@JKempEnergy
Hedge funds raised combined net long position in NYMEX+ICE U.S. gas by +82 bcf to 2,399 bcf (longs +16 bcf, shorts -66 bcf)

Money managers' long and short positions in US natural gas futures (NYMEX + ICE Henry Hub) billion cubic feet

Source: US Commodity Futures Trading Commission
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Hedge funds raised net long position in U.S. natural gas by +82 bcf after cutting it by -85 bcf the prior week.

Source: US Commodity Futures Trading Commission
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Hedge fund ratio of long to short positions in U.S. gas rose to 3.06 from 2.89 the prior week and highest since Feb 6.

Ratio of money managers' long to short positions in U.S. natural gas (NYMEX +ICE)

Source: US Commodity Futures Trading Commission @JKempEnergy